

SWISS RE AG FUTURE (SREJ) - EUX/202412

2024/10/18 19:07:34

Price
117.0163 CHF

Difference ▲ 0.12% (0.14)

General attributes

Symbol	SREJZ24
Exchange	Eurex
Currency	CHF
Security type	Future
Underlying	SWISS RE AG
Maturity	12-2024
Contract size	100

Market data

Bid (Bid size)	- CHF (-)
Ask (Ask size)	- CHF (-)
Open	117.0163 CHF
High	117.0163 CHF
Low	117.0163 CHF
Close (prev. day)	116.8721 CHF
Underlying	SWISS RE AG
Underlying price (date)	116.80 (24/10/18)
Settlement price (date)	117.02 (24/10/18)
Open Interest	23,000

Performance and Risk

	6m	1y	3y
Perf (%)	+18.34%	+22.80%	-
Perf (abs.)	+18.13	+21.73	-
Beta	-	-	-
Volatility	21.76	21.13	-

Futures and Options

Related Futures	-
Related Options	-



Information about previous performance does not guarantee future performance.
Source: FactSet

Price data

Ø price 5 days Ø volume 5 days (pcs.)	117.3824 CHF (0)
Ø price 30 days Ø volume 30 days (pcs.)	115.8802 CHF (761)
Ø price 100 days Ø volume 100 days (pcs.)	112.3380 CHF (228)
Ø price 250 days Ø volume 250 days (pcs.)	105.1286 CHF (91)
YTD High date	118.3761 CHF (2024/10/14)
YTD Low date	90.5870 CHF (2024/01/02)
52 Weeks High date	118.3761 CHF (2024/10/14)
52 Weeks Low date	90.2026 CHF (2023/12/28)

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